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181 Recent results in non-uniform random variate generation

Luc Devroye

December 1981 **Proceedings of the 13th conference on Winter simulation - Volume 2**

Full text available: pdf(359.91 KB) Additional Information: full citation, abstract, references, index terms

A selective survey is given of new methods in non-uniform random variate generation.

182 New file management in P-STAT (abstract only)

Roald Buhler

May 1981 **ACM SIGSOC Bulletin , Proceedings of the joint conference on Easier and more productive use of computer systems. (Part - I): Information processing in the social sciences and humanities - Volume 1981**, Volume 12-13 Issue 4-1

Additional Information: full citation, abstract, index terms

In January of 1981, the Center for the Study of Youth Development initiated an on-line catalog of the holdings of its specialized library consisting of 10,000 monographs, journals, vertical file materials, etc. The present paper discusses the reactions of the end-user or patron population to the resource. The background of the library automation project -- including issues of cost-effectiveness, increased power, and user utility--is discussed in order to establish the initial goals of this activ ...

183 Quality evaluation of some combinations of unit uniform random number generators and unit normal transformation algorithms

Winnie Chen, Roger L. Burford

March 1981 **Proceedings of the 14th annual symposium on Simulation**

Full text available: pdf(1.29 MB) Additional Information: full citation, abstract, references, index terms

This study is concerned with evaluation of the goodness of fit and randomness of unit normal variates generated from combinations of several unit uniform generators and several normal transformation algorithms. The basic conclusion is that use of a good, theoretically exact transformation in conjunction with a theoretically good unit uniform generator does not necessarily guarantee variates with good statistical properties. In many cases generators which aren't quite so good when combined w ...

184 Generating Sorted Lists of Random Numbers

Jon Louis Bentley, James B. Saxe

September 1980 **ACM Transactions on Mathematical Software (TOMS)**, Volume 6 Issue 3

Full text available: pdf(408.41 KB) Additional Information: full citation, references, citings, index terms

185 Secure statistical databases with random sample queries

Dorothy E. Denning

September 1980 **ACM Transactions on Database Systems (TODS)**, Volume 5 Issue 3

Full text available: pdf(1.56 MB) Additional Information: full citation, abstract, references, citings, index terms

A new inference control, called random sample queries, is proposed for safeguarding confidential data in on-line statistical databases. The random sample queries control deals directly with the basic principle of compromise by making it impossible for a questioner to control precisely the formation of query sets. Queries for relative frequencies and averages are computed using random samples drawn from the query sets. The sampling strategy permits the release of accurate and timely statisti ...

Keywords: confidentiality, database security, disclosure controls, sampling, statistical database

186 Random matroids

John H. Reif, Paul G. Spirakis

April 1980 **Proceedings of the twelfth annual ACM symposium on Theory of computi ng**

Full text available: pdf(848.39 KB) Additional Information: full citation, abstract, references, index terms

We introduce a new random structure generalizing matroids. These random matroids allow us to develop general techniques for solving hard combinatorial optimization problems with random inputs.

187 The alias and alias-rejection-mixture methods for generating random variables from probability distributions

Richard A. Kronmal, Arthur V. Peterson

December 1979 **Proceedings of the 11th conference on Winter simulation - Volume 1**

Full text available: pdf(1.03 MB) Additional Information: full citation, abstract, references, citings, index terms

The alias-rejection-mixture method is a general and exact method for the computer generation of random variables from an arbitrary discrete, continuous, or mixed probability distribution. The method is based on two ingredients: (1) Walker's alias method, an ingenious and efficient method for generating discrete random variables, and (2) the rejection-mixture method, which is a modification of the standard rejection method that eliminates the need to repeat steps of the algorithm. The genera ...

188 Quasi-Random Number Sequences from a Long-Period TLP Generator with Remarks on Application to Cryptography

Herbert S. Bright, Richard L. Enison

December 1979 **ACM Computing Surveys (CSUR)**, Volume 11 Issue 4

Full text available: pdf(1.18 MB) Additional Information: full citation, references, citings, index terms

189 Applications of the theory of random graphs to average algorithm performance analysis

Henry K. DeWitt

January 1979 **Proceedings of the 1979 annual conference**

Full text available: pdf(613.60 KB) Additional Information: full citation, abstract, references, index terms

In the past, most algorithmic analysis has centered On the determination of the worst case performance. In real world applications, the average performance of an algorithm is of far more interest. In this paper, we use the results of the theory of random graphs to aid in the design and analysis of more efficient graph theoretic optimization algorithms. The results show that the theory of random graphs can be a powerful tool in the analysis of average algorithm performance. The to ...

190 Statistics, stationarity and random number generation

Robert Bohrer, Peter B. Imrey

December 1977 **Proceedings of the 9th conference on Winter simulation - Volume 1**

Full text available: pdf(696.14 KB) Additional Information: full citation, abstract, references, index terms

This paper remarks upon some issues involved in evaluating the "randomness" of numerical sequences. The question of how much to test is addressed, particularly with respect to pseudorandom generators. Historical failures of seemingly random sequences are noted. The dependence of evaluation programme upon proposed use of the sequence is stressed. The meaning and importance of stationarity are considered, and results from statistical distribution theory useful in checking for it, ...

191 Normal Random Numbers: Using Machine Analysis to Choose the Best Algorithm

W. H. Payne
December 1977 **ACM Transactions on Mathematical Software (TOMS)**, Volume 3 Issue 4

Full text available: pdf(692.06 KB) Additional Information: full citation, references, index terms

192 Programming languages III: special-purpose languages and alternatives: COBOL simulation: random number generation for binary and decimal computers

Francis J. Brewerton, Elias R. Callahan, R. Wayne Gober
April 1976 **Proceedings of the 14th annual Southeast regional conference**

Full text available: pdf(384.24 KB) Additional Information: full citation, abstract, references

Although the Common Business Oriented Language was originally designed for use in business data processing, the language is now being employed as a simulation language under certain limiting conditions. Factors influencing the application of the language to simulation studies include its popularity, its self-documenting characteristic, its "believability," and its efficiency in programming the triangular distribution.A necessary requisite in any simulation study is the programming of random numb ...

193 Computer generation of gamma random variates with non-integral shape parameters

N. D. Wallace
December 1974 **Communications of the ACM**, Volume 17 Issue 12

Full text available: pdf(411.12 KB) Additional Information: full citation, abstract, references, citings, index terms

When the shape parameter, &agr;, is integral, generating gamma random variables with a digital computer is straightforward. There is no simple method for generating gamma random variates with non-integral shape parameters. A common procedure is to approximately generate such random variables by use of the so-called probability switch method. Another procedure, which is exact, is due to Jöhnk. This paper presents a rejection method for exactly generating gamma random va ...

Keywords: gamma random variables, probability distribution, random numbers, simulation

194 Multiple sequence random number generators

Joe H. Mize
January 1973 **Proceedings of the 6th conference on Winter simulation**

Full text available: pdf(416.05 KB) Additional Information: full citation, abstract, references, citings, index terms

Many discrete event simulation models utilize a single random number sequence, regardless of the number of random variables included in the model. This paper illustrates the advantages of utilizing a unique random number sequence for each random variable. An example is included to demonstrate the resulting effects. A method is described for converting a single sequence random number generator to a multiple sequence generator. An application is included that compares simulation results obtai ...

195 Random Sets in Subrecursive Hierarchies

Robert A. Di Paola
October 1969 **Journal of the ACM (JACM)**, Volume 16 Issue 4

Full text available: pdf(628.40 KB) Additional Information: full citation, abstract, references, index terms

Successive modifications of Church's definition of a random sequence are considered in terms of their relative position in the Ritchie hierarchy of Kalmar elementary functions. A general result is derived governing the classification of Church random sequences in subrecursive hierarchies which include the elementary functions, such as the Grzegorczyk and Kleene subrecursive hierarchies.

196 The GPSS/360 random number generator

Harry Felder
December 1968 **Proceedings of the second conference on Applications of simulations**

Full text available: pdf(410.56 KB) Additional Information: full citation, abstract, references, citings, index terms

This study of yet another URNG has been designated with a particular user of URNG in mind: the General Purpose Simulation System/360 user. By eliminating from consideration such uses of the tested generator as large Monte Carlo calculations on nuclear energy problems, and considering only the typical uses of URNG by GPSS/360 problems, a more suitable testing procedure was devised. Appropriately enough, the URNG studied was the one included in GPSS/360.** (Actually, there are eigh ...

197 Some New Results in Pseudo-Random Number Generation

A. Van Gelder
October 1967 **Journal of the ACM (JACM)**, Volume 14 Issue 4

Full text available: pdf(476.60 KB) Additional Information: full citation, abstract, references, citings, index terms

Pseudo-random number generators of the power residue (sometimes called congruential or multiplicative) type are discussed and results of statistical tests performed on specific examples of this type are presented. Tests were patterned after the methods of MacLaren and Marsaglia (M&M). The main result presented is the discovery of several power residue generators which performed well in these tests. This is important because, of all the generators using standard methods (inclu ...

198 Testing a random number generator

Samuel Gorenstein
February 1967 **Communications of the ACM**, Volume 10 Issue 2

Full text available: pdf(918.05 KB) Additional Information: full citation, references, citings, index terms

199 A comparative analysis of two concepts in the generation of uniform pseudo-random numbers

George C. Canavos
January 1967 **Proceedings of the 1967 22nd national conference**

Full text available: pdf(1.08 MB) Additional Information: full citation, abstract, references, citings, index terms

In recent years, considerable attention has been given to find reliable methods capable of producing, within a digital computer, pseudo-random numbers obeying the uniform distribution on the unit interval. Apparently, the most popular method has been the congruence algorithm whose basic form Xi+1 &equil; aX1 + b mod 2m (1) can be easily implemented on a binary computer with word size of m bits. Since its introduction, a number o ...

200 Uniform Random Number Generators

M. Donald MacLaren, George Marsaglia
January 1965 **Journal of the ACM (JACM)**, Volume 12 Issue 1

Full text available: pdf(424.46 KB) Additional Information: full citation, references, citings, index terms

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